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HANDLING ARTIFICIAL VARIABLES IN A SIMPLEX METHOD: A COMMENTARY--ETC(U)

NOV 81 A CHARNES, W W COOPER

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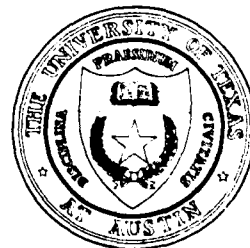
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Research Report CCS 415

HANDLING ARTIFICIAL VARIABLES IN
A SIMPLEX METHOD: A COMMENTARY

by

A. Charnes
W.W. Cooper

November 1981

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Handling Artificial Variables in A Simplex Method: A Commentary

by A. Charnes and W.W. Cooper

Charnes' non-Archimedean Simplex method is unfortunately misrepresented in the paper by P. Jolly "Handling Artificial Variables in the Simplex Method", JIOS, v. 2 (1981), No. 3, pp. 241-248, possibly because he refers to books by Gass [1], 1969, and Hadley [2], 1973, rather than to a correct description as in Charnes and Cooper [3], 1961.

The latter, available as a text, describes the treatment in detail, see also Charnes, Cooper and Henderson [4], 1953, although the general format has been available since the original publication by Charnes in Econometrica [5], 1952. Thus, referring to the former, the use of the non-Archimedean transcendental M can be accomplished by calculation solely in the base field by use of two rows for the $(z_j - c_j)$, one of which contains the coefficients of M . There is thus no difficulty with hand computation since each row transfers from one basis to the next as if there were simply one additional row in the tableau.

One could employ this procedure just as well in the machine computation case at the cost of only slightly increasing the machine operations in examining $(z_j - c_j)$ -values.

Contrary to Jolly's statements on computational experience attributed to Hadley, the use of "large" numbers for M does not pose substantial difficulties for machine computation, when this course, rather than the a priori exact course above is followed. For sufficiently large numbers one obtains the same optimal solution as if the exact course were followed.

Very often, also, one can identify $m-1$ structural vectors linearly independent of the right hand side vector P_0 . One can then start with these

in a basis of vectors in which P_0 is the only artificial one. Any decent LP code today would take this basis and immediately invert it, thus starting the simplex procedure with only one artificial vector to be removed.

REFERENCES

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3. A Charnes and W.W. Cooper, Management Models and Industrial Applications of Linear Programming, vols. I and II, J. Wiley and Sons, 1961.
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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER CCS 415	2. GOVT ACCESSION NO. AD-A114 233	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) Handling Artificial Variables in a Simplex Method: A Commentary		5. TYPE OF REPORT & PERIOD COVERED
		6. PERFORMING ORG. REPORT NUMBER
7. AUTHOR(s) A. Charnes, W.W. Cooper		8. CONTRACT OR GRANT NUMBER(s) N00014-75-C-0569
9. PERFORMING ORGANIZATION NAME AND ADDRESS Center for Cybernetic Studies, UT Austin Austin, TX 78712		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS
11. CONTROLLING OFFICE NAME AND ADDRESS Office of Naval Research (Code 434) Washington, DC		12. REPORT DATE November 1981
		13. NUMBER OF PAGES 3
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report) Unclassified
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE
16. DISTRIBUTION STATEMENT (of this Report) This document has been approved for public release and sale; its distribution is unlimited.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Charnes' non-Archimedean Simplex Method Artificial Variables non-Archimedean Transcendentals		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) Charnes' non-Archimedean simplex method and its computation in terms of Archimedean quantities is developed to correct erroneous statements in the research literature centering around methods of computation involving artificial variables.		

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